

REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 31 AUGUST, 2015.

	AES	CPFAs	RSA ACTIVE FUND	RSA RETIREE FUND	TOTAL PENSION FUND ASSETS	WEIGHT
ASSET CLASSES	N' Million	N' Million	N' Million	N' Million	N' Million	
DOMESTIC ORDINARY SHARES	102,249.26	72,164.78	331,925.75	2,707.11	509,046.90	10.13%
FOREIGN ORDINARY SHARES	0.00	67,488.87	0.00	0.00	67,488.87	1.34%
TOTAL FGN SECURITIES	343,604.47	335,473.73	2,410,339.23	307,365.32	3,396,782.75	67.56%
FGN BONDS	251,332.49	228,707.53	1,985,597.75	241,225.53	2,706,863.30	53.84%
TREASURY BILLS	92,271.98	106,766.20	424,741.48	66,139.79	689,919.45	13.72%
STATE GOVT. SECURITIES	24,944.70	11,455.78	106,654.82	22,365.37	165,420.67	3.29%
CORPORATE DEBT SECURITIES	25,529.37	40,477.03	68,794.05	17,203.70	152,004.15	3.02%
SUPRA-NATIONAL BONDS	0.00	2,435.76	6,557.68	3382.01	12,375.44	0.25%
LOCAL MONEY MARKET SECURITIES	59,906.69	42,200.68	315,925.45	42,140.11	460,172.94	9.15%
FOREIGN MONEY MARKET SECURITIES	0.00	574.13	0.00	0.00	574.13	0.01%
OPEN/CLOSE-END FUNDS	2,363.69	6,987.96	15,133.76	0.00	24,485.40	0.49%
REAL ESTATE PROPERTIES	87,136.99	140,407.53	0.00	0.00	227,544.52	4.53%
PRIVATE EQUITY FUNDS	0.00	8,982.06	3,777.98	0.00	12,760.03	0.25%
INFRASTRUCTURE FUNDS	0.00	446.27	775.40	0.00	1,221.67	0.02%
CASH & OTHER ASSETS	6,073.01	6,275.01	15,532.70	5,318.13	33,198.85	0.66%
OTHER LIABILITIES	-1,500.85	-26,118.81	-7,297.83	-713.08	-35,630.57	-0.71%
TOTAL PENSION ASSET	650,307.32	709,250.77	3,268,118.99	399,768.67	5,027,445.76	100.00%